

FACTSHEET - Solactive United Kingdom Large Cap ex Investment Trust Index TR

AS OF 16-May-2025



DESCRIPTION

The Solactive United Kingdom Large Cap ex Investment Trust Index TR intends to track the performance of the largest 100 companies excluding investment trust from the large cap segment of the London Stock Exchange. Constituents are selected based on full security market capitalization and weighted by free-float market capitalization. The index is calculated as a total return index in GBP and reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	8.25%	9.92%	7.75%	5.74%	18.89%	-12.50%

CHARACTERISTICS

ISIN / WKN	DE000SLA8HK0 / SLA8HK	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOLUKLT	Last Price	3063.70
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	GBP	History	Available daily back to 08.05.2006
Index Members	100		

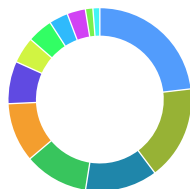
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	5.50%	1.36%	10.02%	7.42%	8.25%	206.37%
Performance (p.a.)						6.06%
Volatility (p.a.)	6.62%	19.89%	15.48%	12.91%	17.11%	17.87%
High	3063.70	3085.53	3085.53	3085.53	3085.53	3085.53
Low	2904.10	2689.16	2689.16	2689.16	2689.16	659.05
Sharpe Ratio*	13.24	0.07	1.11	0.26	1.14	0.10
Max. Drawdown	-0.71%	-12.85%	-12.85%	-12.85%	-12.85%	-43.59%
VaR 95 \ 99				-16.4% \ -47.1%		-26.9% \ -52.6%
CVaR 95 \ 99				-32.7% \ -75.8%		-44.2% \ -74.6%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY SECTORS

- Finance 23.1%
- Consumer Non-Cyclicals 16.6%
- Healthcare 12.8%
- Energy 11.3%
- Industrials 10.5%
- Technology 7.5%
- Non-Energy Materials 4.6%
- Utilities 4.5%
- Business Services 3.4%
- Consumer Services 3.2%
- Consumer Cyclicals 1.3%
- Telecommunications 1.2%



COMPOSITION BY COUNTRIES

- United Kingdom 100.0%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	7.50%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	7.42%
SHELL PLC	SHEL LN Equity	GB	GBp	7.17%
UNILEVER PLC	ULVR LN Equity	GB	GBp	5.47%
RELX PLC	REL LN Equity	GB	GBp	3.62%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBp	3.29%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	3.01%
GSK PLC	GSK LN Equity	GB	GBp	2.76%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBp	2.63%
BP PLC	BP/ LN Equity	GB	GBp	2.61%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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